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First Trust/Fiduciary Asset Management Covered Call Fund
Form NSAR-B
February 28, 2007

PAGE 1
000 B000000 12/31/2006
000 C000000 1291334
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 A000000 FIRST TRUST FIDUCIARY ASSET MANAGEMENT COVERE
001 B000000 811-21586
001 C000000 6302414141
002 A000000 1001 WARRENVILLE ROAD
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008 A000001 FIRST TRUST ADVISORS L.P.
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008 D010001 LISLE
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008 D030001 60532
008 A000002 FIDUCIARY ASSET MANAGEMENT, LLC
008 B000002 S
008 C000002 801-46751
008 D010002 SAINT LOUIS
008 D020002 MO
008 D030002 63105
010 A000001 PFPC INC.
010 B000001 84-1761
010 C010001 WESTBOROUGH
010 C020001 MA
010 C030001 01581
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-007221
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10281
012 A000001 PFPC INC.
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012 C010001 KING OF PRUSSIA
012 C020001 PA
012 C030001 19406
013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 PFPC TRUST COMPANY
015 B000001 C

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015 C020001 PA
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019 C000000 FIRSTDEFIN
020 A000001 PIPER JAFFRAY & CO.
020 B000001 41-0953246
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020 A000002 SUSQUEHANNA CAPITAL GROUP
020 B000002 23-2626048
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020 A000003 BANK OF AMERICA CORP.
020 B000003 95-4035346
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020 A000004 INSTINET CORP.
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020 A000005 MORGAN STANLEY
020 B000005 13-2655998
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020 A000006 MERRILL LYNCH PIERCE FENNER & SMITH, INC.
020 B000006 13-5674085
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020 A000007 BEAR STEARNS & CO.
020 B000007 13-4946705
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020 A000008 LEHMAN BROTHERS
020 B000008 13-2518466
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020 A000009 BANK OF NEW YORK
020 B000009 13-4941102
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020 A000010 GOLDMAN SACHS & CO.
020 B000010 13-5108880
020 C000010 8
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023 C000000 0
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025 A000001 LEHMAN BROTHERS INC.
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PAGE 3
025 D000001 9765
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025 B000002 13-4078651
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| SIGNATURE | MARK BRADLEY | |
| TITLE | TREASURER | |